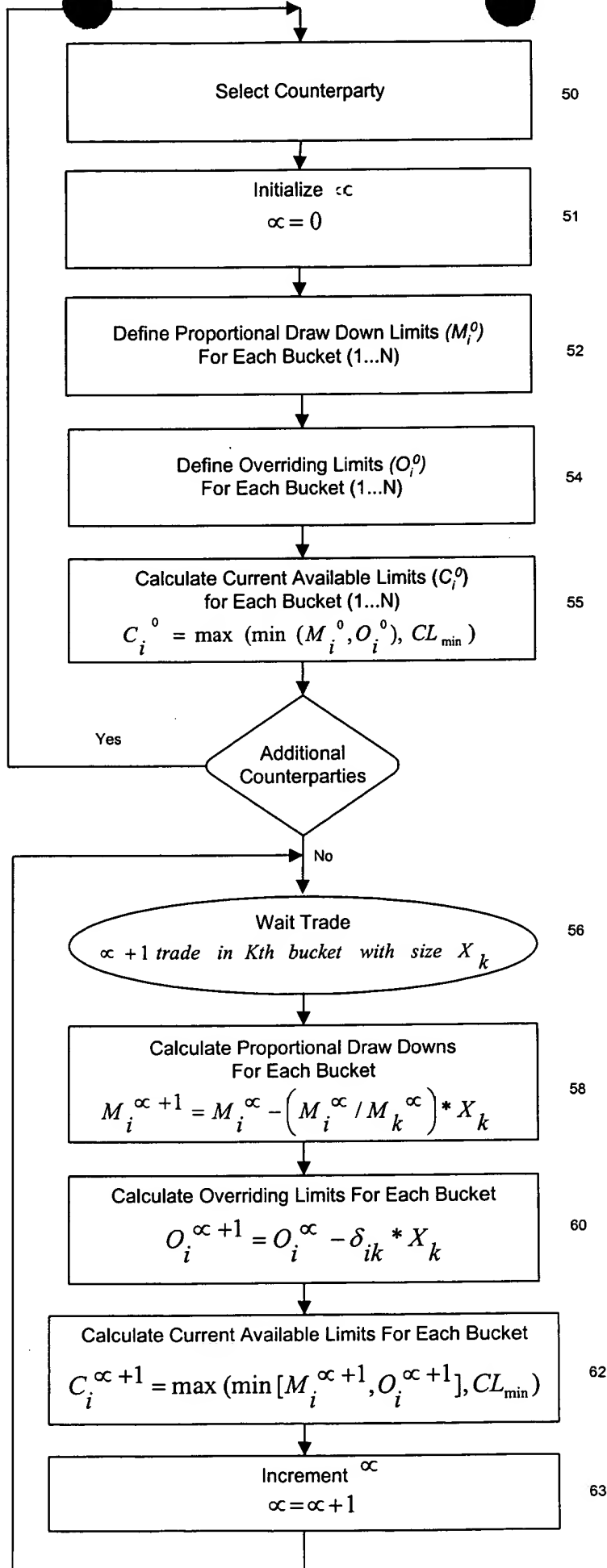
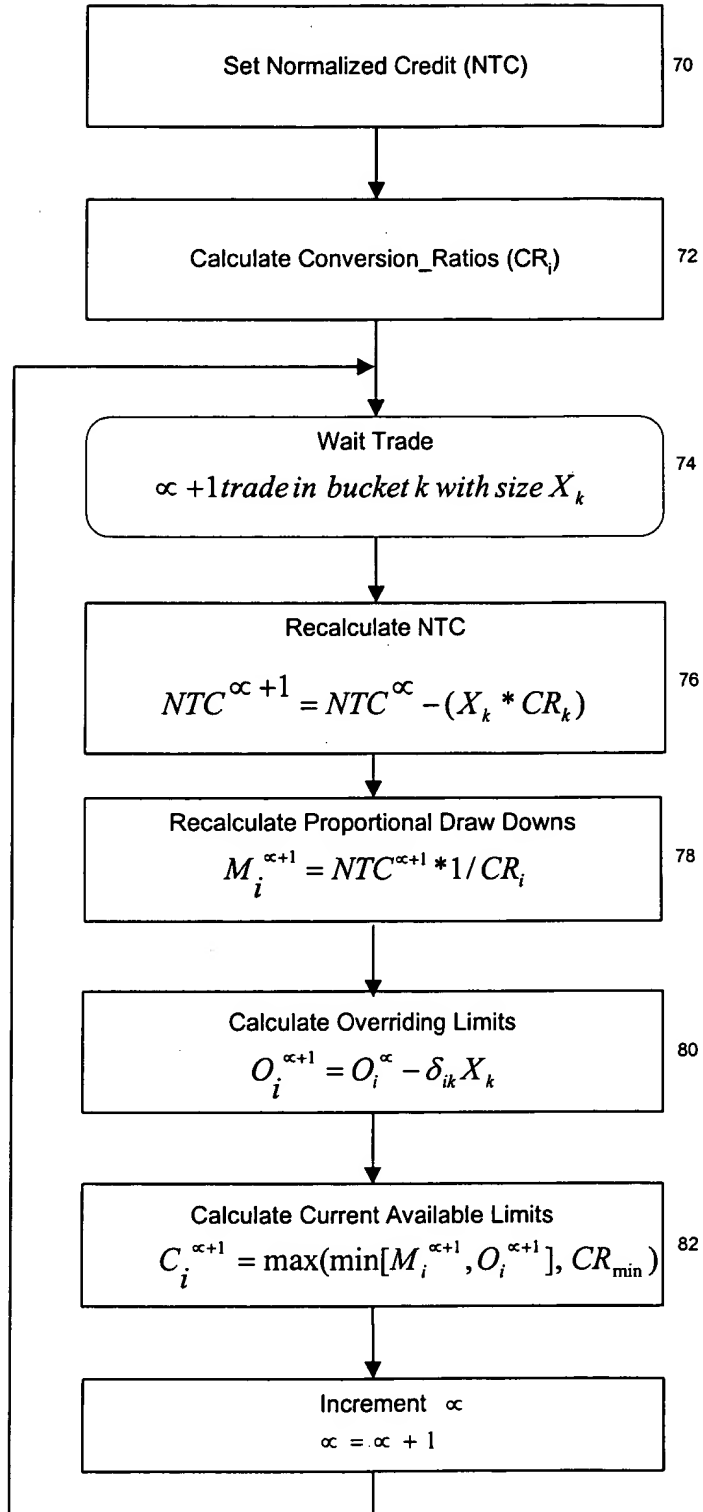


FIGURE 2



006107 62026950

FIGURE 3



006TOT 620960

Trading Groups Managed by LOGIN NAME:

- ⊕ JPY Swaps and Options Group 112
- ⊕ GFX Group 114
- ⊕ European Swaps Group 116
- ⊕ Complex Options Group 118
- ⊕ USD Swaps and Options Group 120
- ⊕ Exotic FX Options Group 122
- ⊕ US Equity Index Options Group 124
- ⊕ Asian Equity Index Options Group 126

Properties

OK

Cancel

FIGURE 4

Draw-Down USD Swaps and Options Properties

150 Draw-Down 152 Eligibility 154 Customize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	140 2Yr	142 5Yr	144 7Yr	146 10Yr
130 USD Swap	1600 =	1000 =	800 =	500 =
132 USD Swaption	1200 =	900 =	700 =	350 =
134 USD Cap/Floor	1500 =	800 =	400 =	200 =

FIGURE 5A

OK

Cancel

Draw-Down Swaps and Options Properties

150 Draw-Down 152 Eligibility 154 Customize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	2Yr	5Yr
130 USD Swap	1600 =	1000 =
132 USD Swaption	1200 =	900 =
134 USD Cap/Floor	1500 =	800 =

FIGURE 5B

OK

Cancel

Domestic USD Swaps and Options Properties

150 Draw-Down 152 Eligibility 154 Customize

Legal Entity

Eligibility

Available Credit (MM)

(multiplies Draw-Down Proportions)

Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.0
Morgan Guarantee Trust	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.0
Morgan Stanley Capital Services	<input type="radio"/> Yes <input checked="" type="radio"/> No	
Salomon Brothers Holding Co.	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
Goldman Sachs Capital Markets	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Bank of America	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
Salomon Brothers Holding Co.	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Lehman Brothers Special Financing	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
National Westminster Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
BNP Paribas	<input type="radio"/> Yes <input checked="" type="radio"/> No	
ABN-Amro NY	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Deutsche Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
Bank of New York	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3

FIGURE 6A

OK

Cancel

Draw-Down Eligibility Customize

150 152 154

Draw-Down Eligibility Customize

400

Legal Entity

162

Eligibility

164

Available Credit (MM)

(multiplies Draw-Down Proportions)

166

Early Termination

402 — Start Period — 404

(Years) (Years) 406

Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.0	10	5	5
Morgan Guaranty Trust	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.0	10	5	5
Morgan Stanley Capital Services	<input type="radio"/> Yes <input checked="" type="radio"/> No				
Salomon Brothers Holding (C)	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
Goldman Sachs & Capital Markets	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	1	1
Bank of America	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
Salomon Brothers Holding (C)	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	1	1
Salomon Brothers Special Financing	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
National Westminster Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	1	1
BNP Paribas	<input type="radio"/> Yes <input checked="" type="radio"/> No				
A.B.N. - AMRO NV	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	5	5
Deutsche Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
Bank of New York	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3			
Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	5	5

FIGURE 6B

OK

Cancel

Draw-Down Eligibility Customize 154

Use this Tab only to:

- 1. View credit settings
- 2. Or, Customize credit settings

Legal Entities:

Merrill Lynch Capital Services

Customize Buckets

Proportional Draw-Downs:

USD Swaps	1600	=	1000	=	800	=	500
USD Swapstion	1200	=	900	=	700	=	350
USD Cap/Floor	1500	=	800	=	400	=	200

170

Available Credit (MM):

USD Swaps	1600	=	1000	=	800	=	500
USD Swapstion	1200	=	900	=	700	=	350
USD Cap/Floor	1500	=	800	=	400	=	200

172

OK

Cancel

FIGURE 7

FIGURE 8

Default Create Buckets

These Buckets are created for all Entities and override all current buckets

Tenor:

Activate:

1Yr	2Yr	3Yr	4Yr	5Yr	6Yr	7Yr	40Yr
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

OK

Cancel

FIGURE 9

Daniel Merrill Lynch Capital Services Buckets

These Buckets are created for Merrill Lynch Capital Services and override the current buckets.

Tenor:

Activate:

1Yr	2Yr	3Yr	4Yr	40Yr
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

OK

Cancel

FIGURE 10

Traders own orders in reverse video

Market Action Table

σ/#

3m-10 7.25 100 12.75 / 13.50 50 ABC

1-1 7.35 50 14.00 / 14.35 100

1-2 7.35 200 14.20 / 14.35 100

1-4 7.35 100 15.00 / 15.25 100

1-5 7.40 100 15.00 / 15.25 50 ABC

1-5 5.00R 200 17.00 / 18.00 300

1-7 7.20 100 14.25 / 14.75 100

1-10 7.20 100 13.50 / 13.75 50

1-15 7.15 50 12.75 / 13.15 50

2-2 7.40 ABC 100 14.50 /

3-7 7.25 50 13.75 /

4-5 7.35 100 14.20 / 14.35 100

5-5 7.40 / 13.75 100

5-5 7.40BES 100 xx.xx / xx.xx 150

5-10 7.50 100 12.25 / 12.50 100

5-15 7.45 50 10.75 /

7-10 7.45 50 11.75 /

Market Action Grid

To DP

Mid

Action

Edit Order

Suspend All

Pull All

Message Portal

Message Ctrl

Bid Hit: 1-5 7:40 50MM Trading at 27.6 bps -- 2:47pm

Offer Improved: 1-10 7:2 100 13.50 / 13.75 50 -- 2:52pm

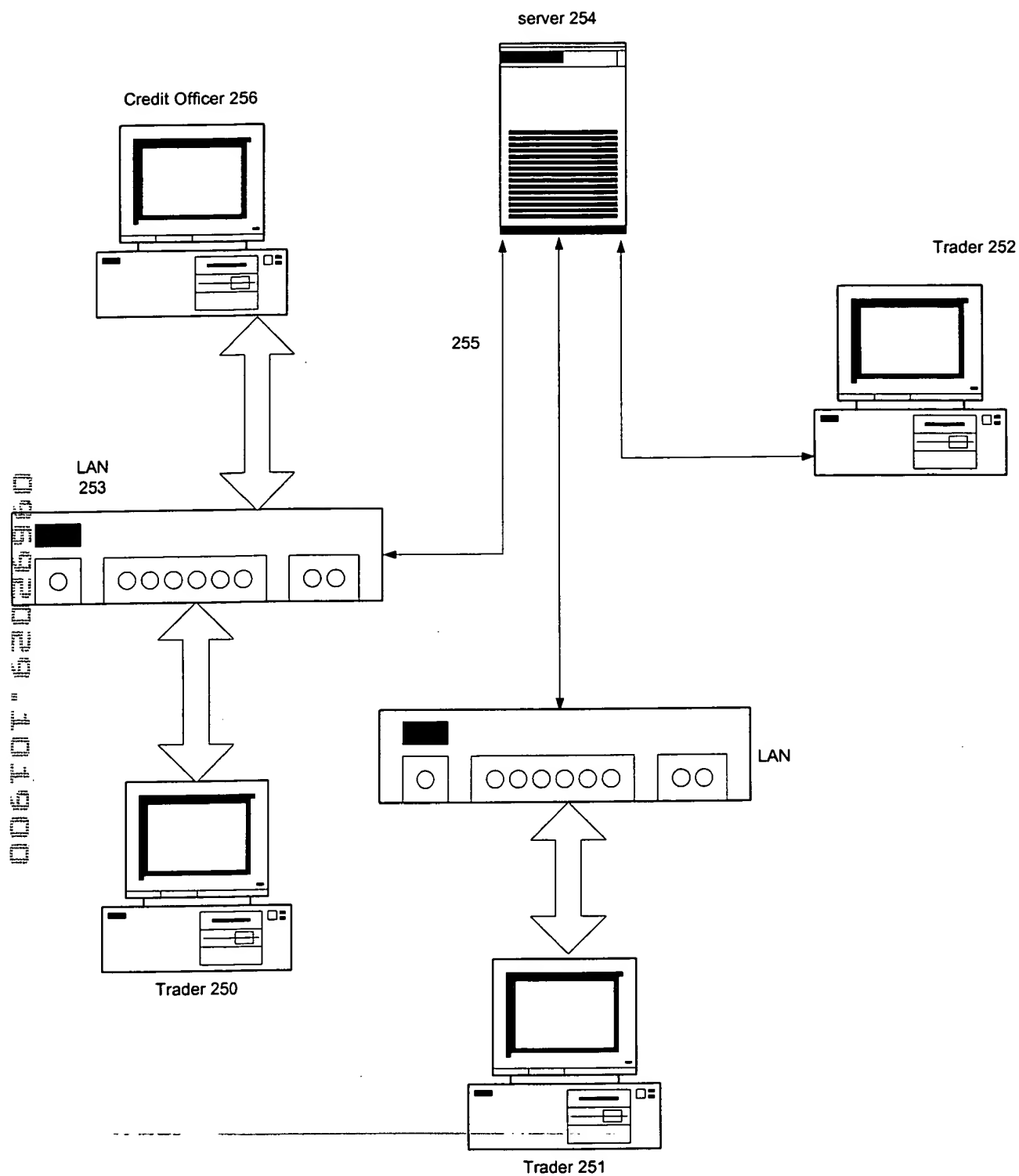
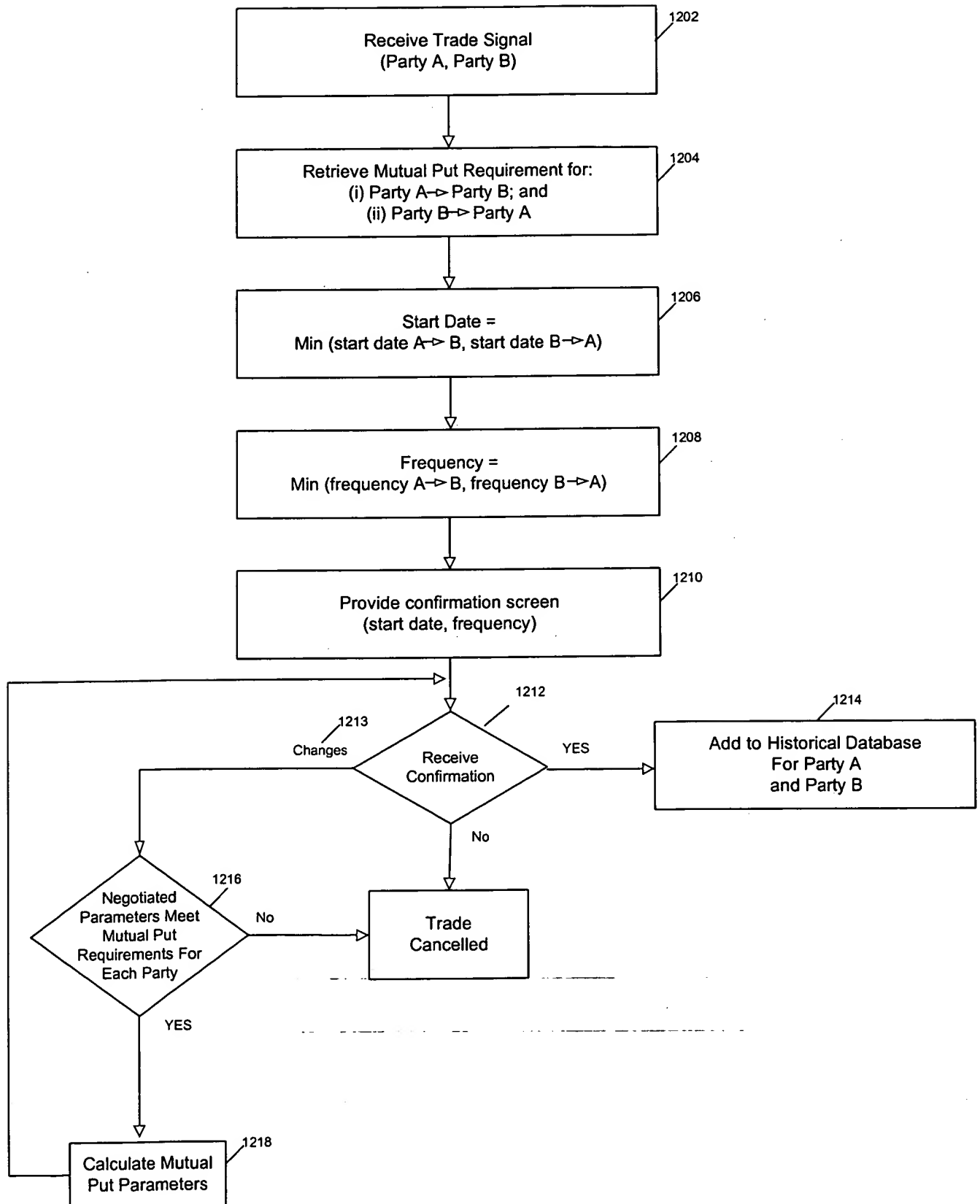


Figure 11

FIGURE 12



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